

**Notice No.:** TRDG-2017-015

**Issue Date:** June 01, 2017

**Subject:** Listing of additional Calendar Spreads in Gold Futures and various Currency Futures Contracts

Notice to all Members,

**Subject: Listing of additional Calendar Spreads in Gold Futures and various Currency Futures Contracts**

In pursuance of DGCX By-Laws, DCCC Clearing Rules, Notice No. TRDG-2010-011 dated May 17, 2010, Notice No. TRDG-2009-015 dated April 03, 2009 and Notice No. TRDG-2006-027 dated September 18, 2006 the following is hereby notified:

The following additional spread contracts will be listed:

**(A) Twelve (12) new Calendar Spread contracts in Gold Futures Contracts:**

Instrument	Description	Spread Contract
DG	First month ('M1') v/s the fourth month ('M4')	M1 - M4
	First month ('M1') v/s the fifth month ('M5')	M1 - M5
	First month ('M1') v/s the sixth month ('M6')	M1 - M6
	Second month ('M2') v/s the fourth month ('M4')	M2 - M4
	Second month ('M2') v/s the fifth month ('M5')	M2 - M5
	Second month ('M2') v/s the sixth month ('M6')	M2 - M6
	Third month ('M3') v/s the fourth month ('M4')	M3 - M4
	Third month ('M3') v/s the fifth month ('M5')	M3 - M5
	Third month ('M3') v/s the sixth Month ('M6')	M3 - M6
	Fourth month ('M4') v/s the fifth month ('M5')	M4 - M5
	Fourth month ('M4') v/s the sixth Month ('M6')	M4 - M6
	Fifth month ('M5') v/s the sixth Month ('M6')	M5 - M6

**(B) Five (5) new Calendar Spread contracts in DEUR, DGBP, DJPY, DAUD, DCAD and DCHF Currency Futures Contracts:**

Instrument	Description	Spread Contract
DEUR,DGBP,DJPY, DAUD,DCAD & DCHF	First month ('M1') v/s the third month ('M3')	M1 - M3
	First month ('M1') v/s the fourth month ('M4')	M1 - M4
	Second month ('M2') v/s the third month ('M3')	M2 - M3
	Second month ('M2') v/s the fourth month ('M4')	M2 - M4
	Third month ('M3') v/s the fourth month ('M4')	M3 - M4

Members may also note that 100% Initial Margin benefit is offered on all Calendar Spread Positions as per the Contract Specifications.

The above listing of Calendar Spread contracts shall be available from Friday, June 02, 2017. Annexure 1 provides the Contract Calendar.

Members are requested to take note of the revisions above.

**For Dubai Gold & Commodities Exchange**

**Navin D'souza**  
**Director – Operations**

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**Annexure 1: Contract Calendar**

Contract	Spread Contract	First Trading Date	Last trading date	
DG	M1-M4	DG-20170727-20180129	02-Jun-17	27-Jul-17
	M1-M5	DG-20170727-20180327	02-Jun-17	27-Jul-17
	M1-M6	DG-20170727-20180529	02-Jun-17	27-Jul-17
	M2-M4	DG-20170927-20180129	02-Jun-17	27-Sep-17
	M2-M5	DG-20170927-20180327	02-Jun-17	27-Sep-17
	M2-M6	DG-20170927-20180529	02-Jun-17	27-Sep-17
	M3-M4	DG-20171128-20180129	02-Jun-17	28-Nov-17
	M3-M5	DG-20171128-20180327	02-Jun-17	28-Nov-17
	M3-M6	DG-20171128-20180529	02-Jun-17	28-Nov-17
	M4-M5	DG-20180129-20180327	02-Jun-17	29-Jan-18
	M4-M6	DG-20180129-20180529	02-Jun-17	29-Jan-18
M5-M6	DG-20180327-20180529	02-Jun-17	27-Mar-18	
DEUR	M1-M3	DEUR-20170619-20171218	02-Jun-17	19-Jun-17
	M1-M4	DEUR-20170619-20180319	02-Jun-17	19-Jun-17
	M2-M3	DEUR-20170918-20171218	02-Jun-17	18-Sep-17
	M2-M4	DEUR-20170918-20180319	02-Jun-17	18-Sep-17
	M3-M4	DEUR-20171218-20180319	02-Jun-17	18-Dec-17
DGBP	M1-M3	DGBP-20170619-20171218	02-Jun-17	19-Jun-17
	M1-M4	DGBP-20170619-20180319	02-Jun-17	19-Jun-17
	M2-M3	DGBP-20170918-20171218	02-Jun-17	18-Sep-17
	M2-M4	DGBP-20170918-20180319	02-Jun-17	18-Sep-17
	M3-M4	DGBP-20171218-20180319	02-Jun-17	18-Dec-17
DJPY	M1-M3	DJPY-20170619-20171218	02-Jun-17	19-Jun-17
	M1-M4	DJPY-20170619-20180319	02-Jun-17	19-Jun-17
	M2-M3	DJPY-20170918-20171218	02-Jun-17	18-Sep-17
	M2-M4	DJPY-20170918-20180319	02-Jun-17	18-Sep-17
	M3-M4	DJPY-20171218-20180319	02-Jun-17	18-Dec-17
DAUD	M1-M3	DAUD-20170619-20171218	02-Jun-17	19-Jun-17
	M1-M4	DAUD-20170619-20180319	02-Jun-17	19-Jun-17
	M2-M3	DAUD-20170918-20171218	02-Jun-17	18-Sep-17
	M2-M4	DAUD-20170918-20180319	02-Jun-17	18-Sep-17
	M3-M4	DAUD-20171218-20180319	02-Jun-17	18-Dec-17
DCAD	M1-M3	DCAD-20170620-20171219	02-Jun-17	20-Jun-17
	M1-M4	DCAD-20170620-20180320	02-Jun-17	20-Jun-17
	M2-M3	DCAD-20170919-20171219	02-Jun-17	19-Sep-17

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	M2-M4	DCAD-20170919-20180320	02-Jun-17	19-Sep-17
	M3-M4	DCAD-20171219-20180320	02-Jun-17	19-Dec-17
DCHF	M1-M3	DCHF-20170619-20171218	02-Jun-17	19-Jun-17
	M1-M4	DCHF-20170619-20180319	02-Jun-17	19-Jun-17
	M2-M3	DCHF-20170918-20171218	02-Jun-17	18-Sep-17
	M2-M4	DCHF-20170918-20180319	02-Jun-17	18-Sep-17
	M3-M4	DCHF-20171218-20180319	02-Jun-17	18-Dec-17